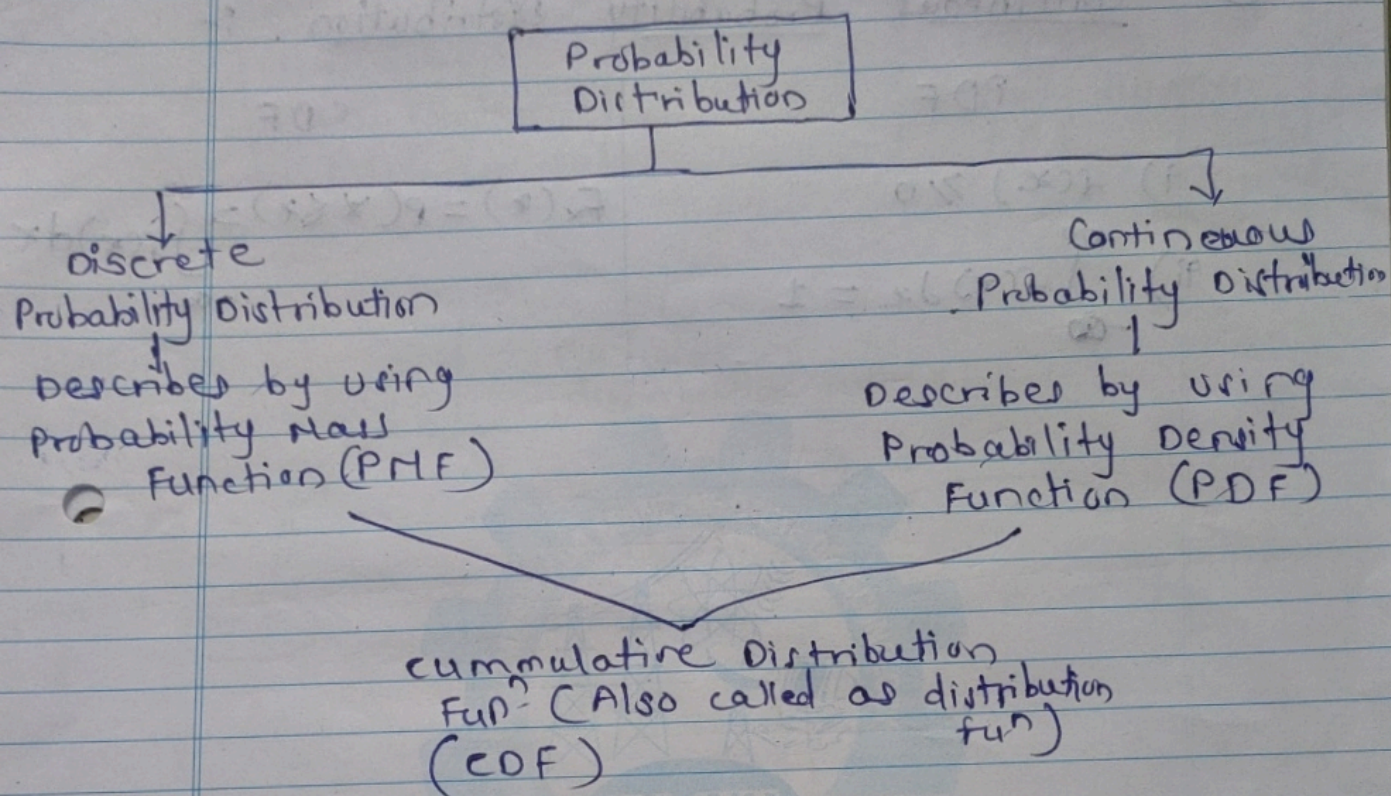


\* PMF, PDF & CDF \*



discrete  
Probability Distribution  
described by using  
Probability Mass  
Function (PMF)

Continuous  
Probability Distribution  
described by using  
Probability Density  
Function (PDF)

cumulative Distribution  
Fun<sup>n</sup> (Also called as distribution  
fun<sup>n</sup>)  
(CDF)

### ① Discrete Probability Distribution

PMF

$$\sum P(x) = 1$$

$$P(x) \geq 0$$

CDF

$$F(x) = \sum P_q = P(X \leq x_q)$$

(or)

$$F(x) = \sum_{x_q \leq x} P(X = x_q)$$

when we know  
PMF of X.



## ② Continuous Probability Distribution :-

PDF

CDF

i)  $f(x) \geq 0$

ii)  $\int_{-\infty}^{\infty} f(x) dx = 1$

$$F_x(x) = P(X \leq x) = \int_{-\infty}^x f(x) dx$$

BMIT

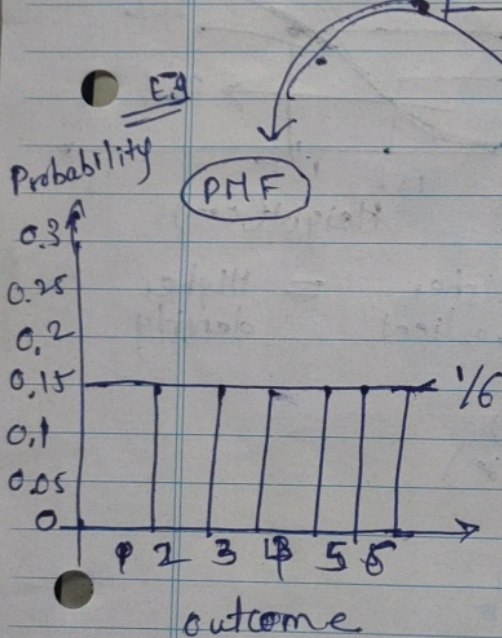
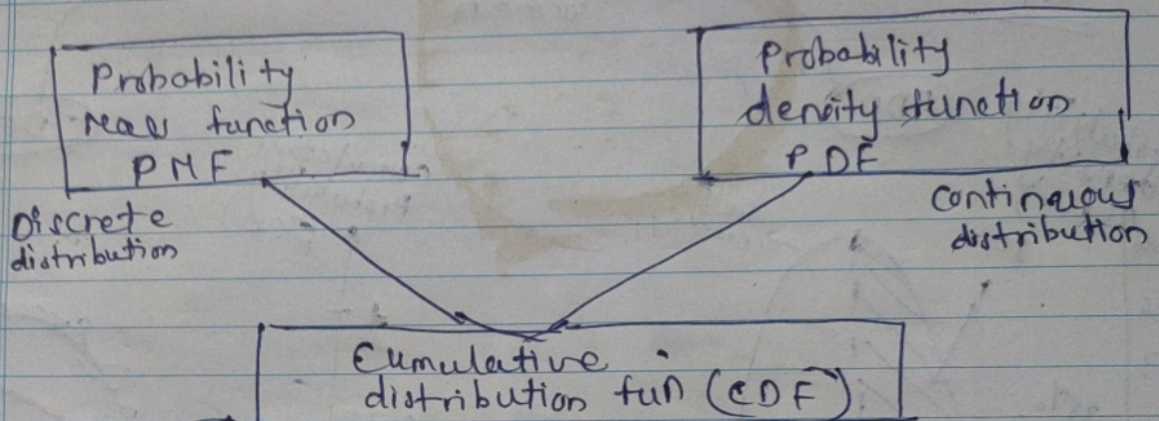
॥ अथ ज्ञानविज्ञानयोग तपस्विनः ॥




# \* Probability Distribution Function \*

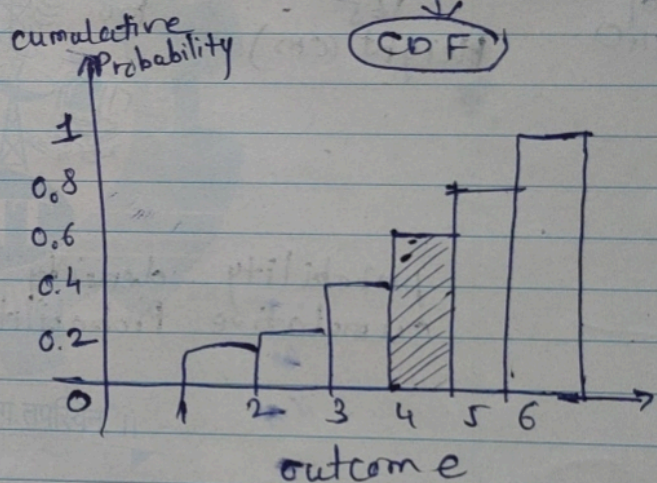
B.M.I.T.

## \* PMF, PDF & CDF \*



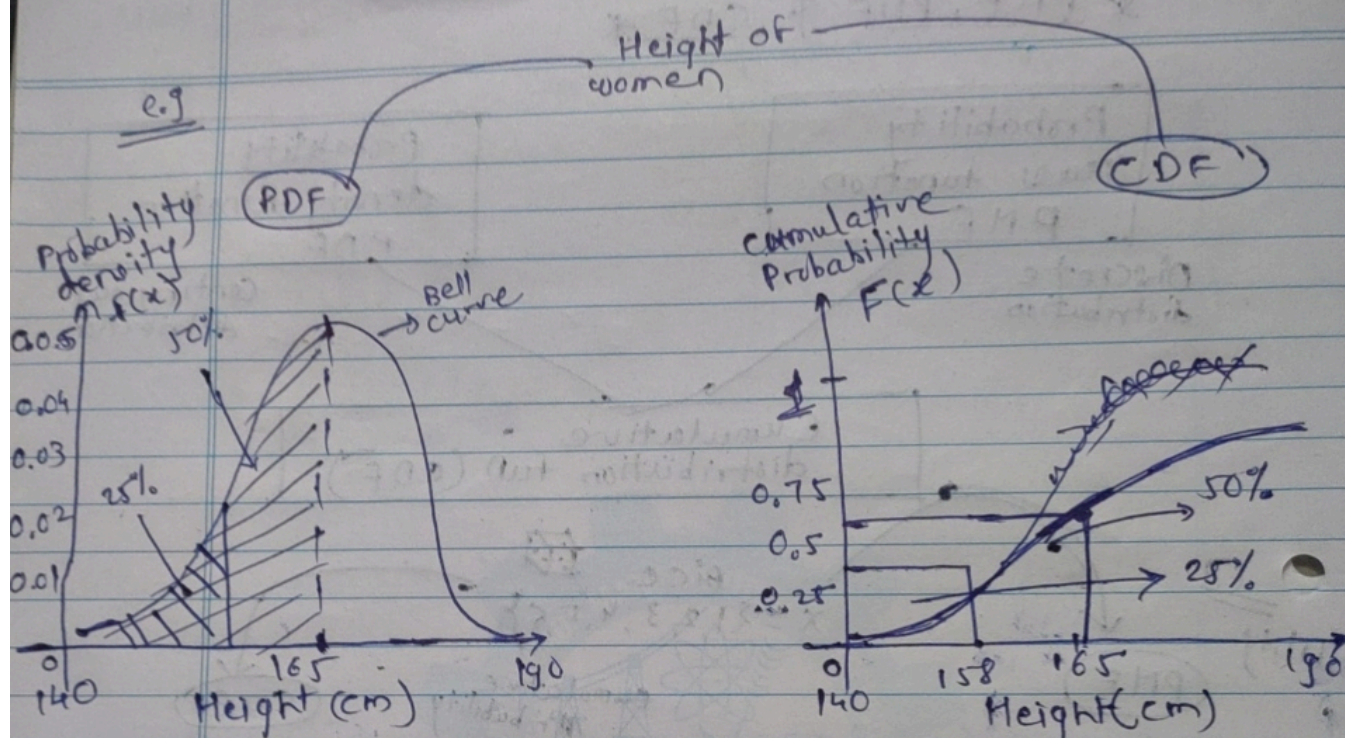
$$\frac{1}{6} = 0.167$$

Dice   
 $X = \{1, 2, 3, 4, 5, 6\}$



$$P(X \leq 4) = P(X=1) + P(X=2) + P(X=3) + P(X=4)$$





Higher gradient = Higher density

probability density =  $f(x)$   
cumulative Probability =  $F(x)$